

IN THE SPECIFICATION:

Please amend page 38, lines 10-15 to read as follows:

Effective- X_{eff} is preferable to X_{eff} in cases where models are largely neutral but under specific market conditions make money. Because such models are largely neutral, their absolute return can be lower than that of models that are more often in position. The effective- X_{eff} scales the X_{eff} measure with respect to the amount of ~~[[time]]~~ time it actually was in position. Through the effective- X_{eff} measure models with drastically different neutral fractions become incomparable.